

IN THE CLAIMS:

A complete listing of the claims is set forth below:

1. **(Withdrawn)** A system for displaying strikes between bids and asks in a market over time, each strike specifying values for a plurality of strike variables, the system comprising a computer system operable to:

receive data for a plurality of strikes, the data reflecting values specified in the strikes for a plurality of strike variables; and

generate a display of the received data, the display comprising:

a plurality of polygons, each polygon representing a strike between a bid and an ask, each polygon comprising first and second contiguous parallelograms each associated with one or more different strike variables, a first dimension of the first parallelogram reflecting a first value specified in the represented strike for a first strike variable, a second dimension of the first parallelogram reflecting a second value specified in the represented strike for a second strike variable, a first dimension of the second parallelogram reflecting a third value specified in the represented strike for a third strike variable, and a second dimension of the second parallelogram reflecting a fourth value specified in the represented strike for a fourth strike variable;

a strike variable axis representing a range of values for an additional strike variable for which no value is reflected in the parallelograms, wherein the strike variable axis is substantially vertical and each polygon is positioned with respect to the strike variable axis according to the value specified in the represented strike for the additional strike variable represented by the strike variable axis; and

a time axis that is substantially perpendicular to the strike variable axis, each polygon being positioned with respect to the time axis according to a time at which the represented strike occurred.

2. **(Withdrawn)** The system of Claim 1, wherein a user selects the strike variables for which values are reflected in the parallelograms and selects the additional strike variable represented by the strike variable axis.

3. **(Withdrawn)** The system of Claim 1, wherein the computer system is operable to switch the additional strike variable represented by the strike variable axis with one of the strike variables for which values are reflected in the parallelograms in response to user input.

4. **(Withdrawn)** The system of Claim 1, wherein the strike variables for which values are specified in the strikes comprise strike price, strike quantity, and at least one additional strike variable.

5. **(Withdrawn)** The system of Claim 1, wherein:

the strike variable axis represents a fifth strike variable and includes a range of values for the fifth strike variable;

the time axis is substantially horizontal; and

each polygon is positioned with respect to the strike variable axis such that the border between the two contiguous parallelograms forming the polygon is aligned with a point along the strike variable axis corresponding to the value specified in the represented offer for the fifth strike variable.

6. **(Withdrawn)** The system of Claim 5, wherein the fifth strike variable comprises strike price.

7. **(Withdrawn)** The system of Claim 1, wherein the computer system is further operable to:

generate a filter comprising one or more strike criteria;

generate a first window within the display, the first window comprising polygons representing strikes without regard to whether the strikes meet the strike criteria within the filter; and

generate a second window within the display, the second window comprising only polygons representing strikes that meet the strike criteria within the filter.

8. **(Withdrawn)** The system of Claim 7, wherein the strike criteria comprise at least one value specified in a strike being within a particular range of values and at least one of the bid and the ask matched to form a strike being from an approved market participant.

9. **(Withdrawn)** The system of Claim 7, wherein the strike criteria are provided by a user.

10. **(Withdrawn)** The system of Claim 1, wherein the market comprises an exchange-based market.

11-32. **(Canceled)**

33. (New) A computer-implemented method, comprising:

receiving bids for one or more items from a plurality of buyer computer systems;

receiving asks for one or more items from a plurality of seller computer systems;

generating a plurality of strikes representing a strike between a bid and an ask for a particular item, wherein the plurality of strikes specify values for a plurality of strike variables;

determining a first value specified in one of the plurality of strikes for a first strike variable;

determining a second value specified in one of the plurality of strikes for a second strike variable;

determining a third value specified in one of the plurality of strikes for a third strike variable;

determining a fourth value specified in one of the plurality of strikes for a fourth strike variable; and

communicating the determined values for the plurality of strike variables for the particular item to the buyer and seller computer system.

34. **(New)** The method of Claim 33, further comprising:

generating a display of the received data, the display comprising:

a plurality of polygons, each polygon representing the strike between the bid and the ask, each polygon comprising first and second contiguous parallelograms each associated with one or more different strike variables, a first dimension of the first parallelogram reflecting the first value specified in the represented strike for the first strike variable, a second dimension of the first parallelogram reflecting the second value specified in the represented strike for the second strike variable, a first dimension of the second parallelogram reflecting the third value specified in the represented strike for the third strike variable, and a second dimension of the second parallelogram reflecting the fourth value specified in the represented strike for the fourth strike variable;

a strike variable axis representing a range of values for an additional strike variable for which no value is reflected in the parallelograms, wherein the strike variable axis is vertical and each polygon is positioned with respect to the strike variable axis according to the value specified in the represented strike for the additional strike variable represented by the strike variable axis; and

a time axis that is perpendicular to the strike variable axis, each polygon being positioned with respect to the time axis according to a time at which the represented strike occurred.

35. **(New)** The method of Claim 34, wherein a user selects the strike variables for which values are reflected in the parallelograms and selects the additional strike variable represented by the strike variable axis.

36. **(New)** The method of Claim 34, wherein the method comprises switching the additional strike variable represented by the strike variable axis with one of the strike variables for which values are reflected in the parallelograms in response to user input.

37. **(New)** The method of Claim 34, wherein the strike variables for which values are specified in the strikes comprise strike price, strike quantity, and at least one additional strike variable.

38. **(New)** The method of Claim 34, wherein:

the strike variable axis represents a fifth strike variable and includes a range of values for the fifth strike variable;

the time axis is horizontal; and

each polygon is positioned with respect to the strike variable axis such that the border between the two contiguous parallelograms forming the polygon is aligned with a point along the strike variable axis corresponding to the value specified in the represented offer for the fifth strike variable.

39. **(New)** The method of Claim 38, wherein the fifth strike variable comprises strike price.

40. **(New)** The method of Claim 34, further comprising:

generating a filter comprising one or more strike criteria;

generating a first window within the display, the first window comprising polygons representing strikes without regard to whether the strikes meet the strike criteria within the filter; and

generating a second window within the display, the second window comprising only polygons representing strikes that meet the strike criteria within the filter.

41. **(New)** The method of Claim 40, wherein the strike criteria comprise at least one value specified in a strike being within a particular range of values and at least one of the bid and the ask matched to form a strike being from an approved market participant.

42. **(New)** The method of Claim 34, wherein the strike criteria are provided by a user.

43. **(New)** The method of Claim 34, wherein the market comprises an exchange-based market.

44. (New) Software embodied in computer-readable storage media and when executed operable to:

- receive bids for one or more items from a plurality of buyer computer systems;
- receive asks for one or more items from a plurality of seller computer systems;
- generate a plurality of strikes representing a strike between a bid and an ask for a particular item, wherein the plurality of strikes specify values for a plurality of strike variables;
- determine a first value specified in one of the plurality of strikes for a first strike variable;
- determine a second value specified in one of the plurality of strikes for a second strike variable;
- determine a third value specified in one of the plurality of strikes for a third strike variable;
- determine a fourth value specified in one of the plurality of strikes for a fourth strike variable; and
- communicate the determined values for the plurality of strike variables for the particular item to the buyer and seller computer system.

45. **(New)** The software of Claim 44, further operable to:

generate a display of the received data, the display comprising:

a plurality of polygons, each polygon representing the strike between the bid and the ask, each polygon comprising first and second contiguous parallelograms each associated with one or more different strike variables, a first dimension of the first parallelogram reflecting the first value specified in the represented strike for the first strike variable, a second dimension of the first parallelogram reflecting the second value specified in the represented strike for the second strike variable, a first dimension of the second parallelogram reflecting the third value specified in the represented strike for the third strike variable, and a second dimension of the second parallelogram reflecting the fourth value specified in the represented strike for the fourth strike variable;

a strike variable axis representing a range of values for an additional strike variable for which no value is reflected in the parallelograms, wherein the strike variable axis is vertical and each polygon is positioned with respect to the strike variable axis according to the value specified in the represented strike for the additional strike variable represented by the strike variable axis; and

a time axis that is perpendicular to the strike variable axis, each polygon being positioned with respect to the time axis according to a time at which the represented strike occurred.

46. **(New)** The software of Claim 45, wherein a user selects the strike variables for which values are reflected in the parallelograms and selects the additional strike variable represented by the strike variable axis.

47. **(New)** The software of Claim 45, wherein the method comprises switching the additional strike variable represented by the strike variable axis with one of the strike variables for which values are reflected in the parallelograms in response to user input.

48. (**New**) The software of Claim 45, wherein the strike variables for which values are specified in the strikes comprise strike price, strike quantity, and at least one additional strike variable.

49. (**New**) The software of Claim 45, wherein:

the strike variable axis represents a fifth strike variable and includes a range of values for the fifth strike variable;

the time axis is horizontal; and

each polygon is positioned with respect to the strike variable axis such that the border between the two contiguous parallelograms forming the polygon is aligned with a point along the strike variable axis corresponding to the value specified in the represented offer for the fifth strike variable.

50. (**New**) The software of Claim 49, wherein the fifth strike variable comprises strike price.

51. (**New**) The software of Claim 45, further operable to:

generate a filter comprising one or more strike criteria;

generate a first window within the display, the first window comprising polygons representing strikes without regard to whether the strikes meet the strike criteria within the filter; and

generate a second window within the display, the second window comprising only polygons representing strikes that meet the strike criteria within the filter.

52. (**New**) The software of Claim 51, wherein the strike criteria comprise at least one value specified in a strike being within a particular range of values and at least one of the bid and the ask matched to form a strike being from an approved market participant.

53. **(New)** The software of Claim 45, wherein the strike criteria are provided by a user.

54. **(New)** The software of Claim 45, wherein the market comprises an exchange-based market.